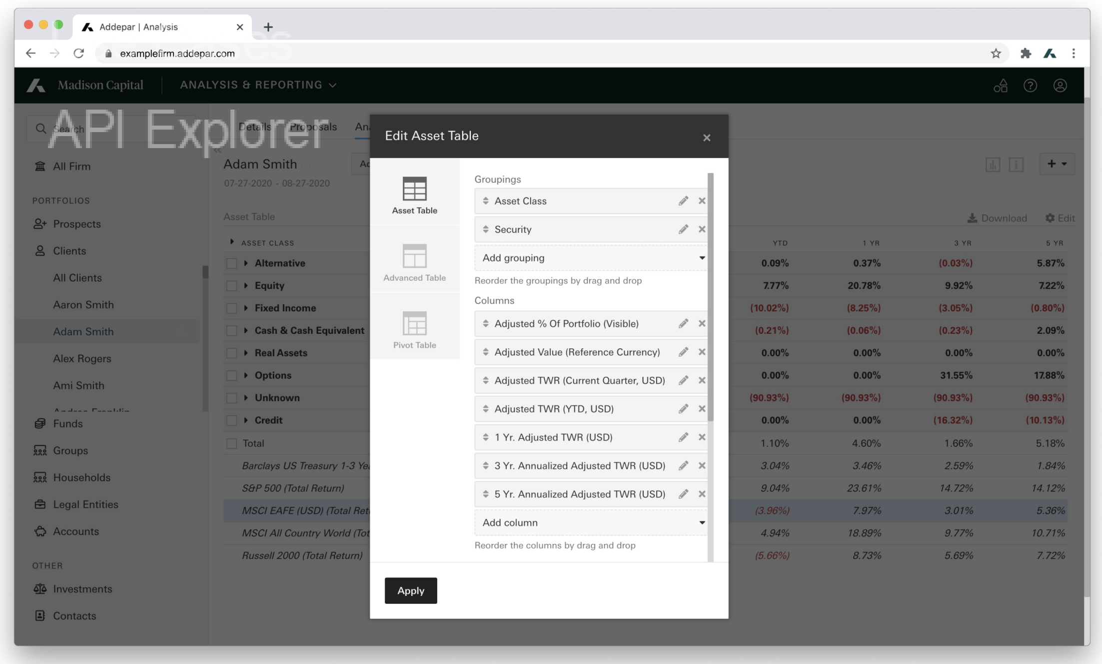
Query

The Portfolio Query API allows you to make dynamic portfolio query requests without referencing an Addepar view ID. The interface is useful for portfolio integrations that allow end-users to adjust Addepar attribute such as Time Weighted Return.



Analysis View Configuration (In-App)

Resource Overview

The Portfolio Query API returns a resource object described by the below attributes and will appear in successful **POST** responses. A meta-object will also be returned in the response detailing the columns and groupings used in the query.

ATTRIBUTE	DESCRIPTION	EXAMPLE
`total`	The total portfolio value for each column attribute. Object. `null` column values are not included.	`{ "name": "Total", "columns": { "time_weighted_return": 0.014858065416061494, "value": 4.394550141172772E8}`
`children`	The grouping level values of the query. Includes a value for each column and grouping attribute. Array of Objects.	`{ "name": "Cash & Cash Equivalent", "grouping": "asset_class", "columns": { "time_weighted_return": -0.059294573135900364, "value": 1.1442715559999999E7}`

Parameters

Required Parameters:

PARAMETER	DESCRIPTION	EXAMPLE
`columns`	List of column attribute keys with optional arguments. Array of Objects. Omitted arguments will use default values. See Attributes to discover supported attributes. See Arguments to discover supported attribute arguments.	`[{"key": "time_weighted_return"}]`
`groupings`	List of grouping attribute keys with optional arguments. Array of Objects. Omitted arguments will use default values. See Attributes to discover supported attributes. See Arguments to discover supported attribute arguments.	`[{"key": "asset_class"}]`
`start_date`	The start date of the time period of portfolio data. String. "YYYY-MM-DD"	`"2011-12-31"`
`end_date`	The end date of the time period of portfolio data. String. “YYYY-MM-DD”	`"2013-01-15"`
`portfolio_type`	The type of portfolio. String. Supported Values: - `FIRM` - `GROUP` - `ENTITY` - `FIRM_ACCOUNTS` - `FIRM_UNVERIFIED_ACCOUNTS`	`"ENTITY"`

`portfolio_id` or `external_ids` See below.	The ID of a portfolio configured in Addepar. Number or [Number].
	
	A portfolio can be either an entity (i.e. a client, account, legal entity etc.) or a group of entities.
	
	If the `portfolio_type` is `FIRM`, the `portfolio_id` must be `1`
		`7`
		
		`[22, 24]`

`external_ids`	The external ID of a portfolio configured in Addepar. [String]. See External IDs (Beta) to learn more about External IDs.	`[{ "external_type_key": "salesforce", "external_id": "example_salesforce_id" }]`

Query Portfolio Data

> The Portfolio Query Builder can be used to convert an analysis view table into a Portfolio Query API request body.

Returns portfolio data based on the given query parameters.

POST `/v1/portfolio/query`

Example:

REQUEST RESPONSE

```
POST https://examplefirm.addepar.com/api/v1/portfolio/query

{
  "data": {
    "type": "portfolio_query",
    "attributes": {
      "columns": [
        {"key": "time_weighted_return"}
      ],
      "groupings": [
        {"key": "asset_class"}
      ],
      "portfolio_type": "ENTITY",
      "portfolio_id": [329263, 259910],
      "start_date": "2018-06-30",
      "end_date": "2018-09-30"
    }
  }
}
```

Response Codes:

- `200 OK`: Success
- `400 Bad Request`: Improperly formatted query or lacking necessary data permissions
- `403 Forbidden`: User lacks API permission or has not granted the appropriate scope

Optional Parameters:

PARAMETER	DESCRIPTION	EXAMPLE
`filters`	A portfolio query filter may be attached to a portfolio query to filter rows from the result. Array of Objects. To learn more, reference the Filter Object section below.	`[{"attribute": "asset_class", "type": "discrete", "operator": "include", "values": ["Equity", "Fixed Income"]}`
`hide_previous_holdings`	Set to true to exclude holdings not held at end of current period. Boolean. (default: false)	`false`
`group_by_historical_values`	Set to true to include previous values when grouping on a time varying attribute. Boolean. (default: false)	`true`
`group_by_multiple_attribute_values`	Set to true to breakout groupings by each value in an attribute with multiple values. Boolean. (default: false)	`false`
`look_through_composite_securities`	Set to true to look through components of composite securities (eg. funds). Boolean. (default: false)	`false`
`display_account_fees`	Set to true to show account fees. Boolean. (default: false)	`false`

Example:

REQUEST RESPONSE

```
POST https://examplefirm.addepar.com/api/v1/portfolio/query

{
  "data":{
    "type":"portfolio_query",
    "attributes":{
      "columns":[
        {
          "key":"value"
        }
      ],
      "groupings":[
        "asset_class"
      ],
      "portfolio_type":"FIRM",
      "portfolio_id":1,
      "start_date":"2020-02-01",
      "end_date":"2020-06-01",
      "hide_previous_holdings":true,
      "group_by_multiple_attribute_values":true
    }
  }
}
```

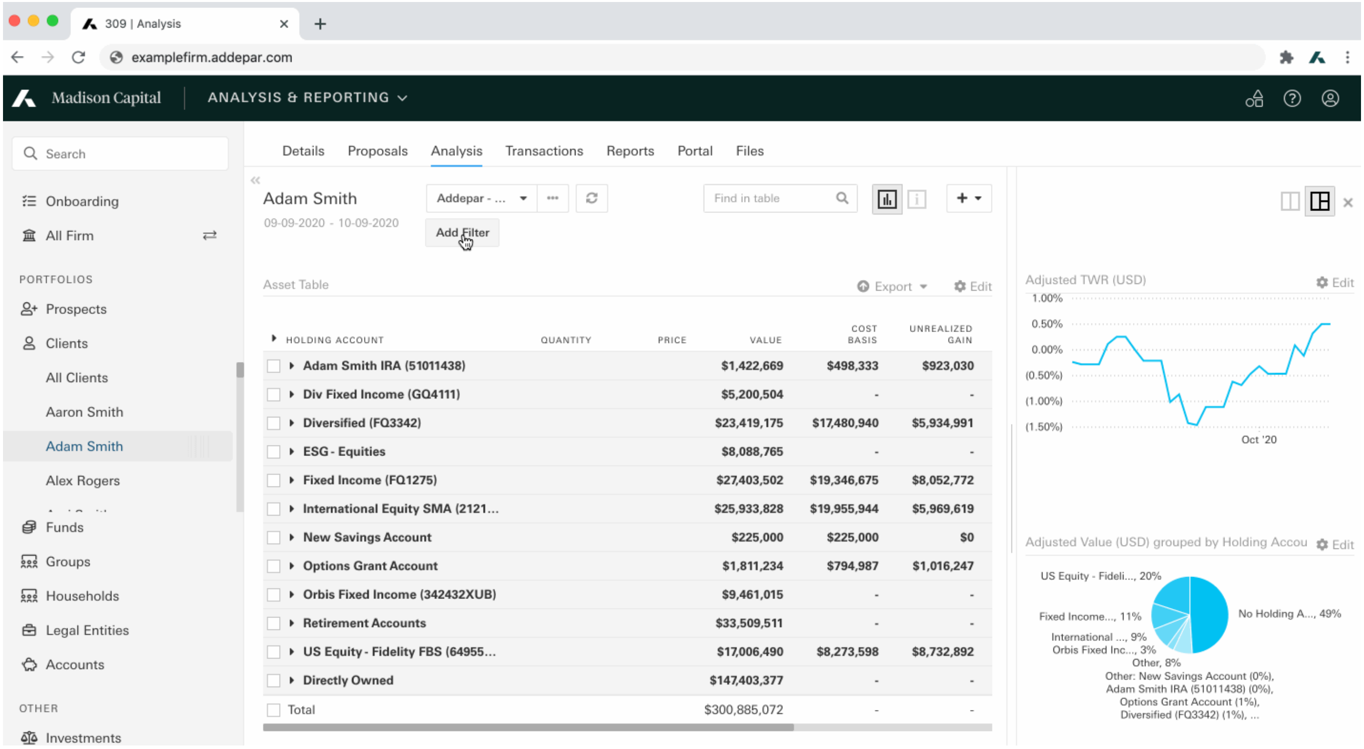
Note

The below attributes are currently unsupported:

- Allocation Deviation
- Allocation Deviation (%)
- Benchmark
- Benchmark (Rollup)
- Target Allocation
- Benchmark (Rollup)
- Target Allocation Range

Filter Object

Filters are used in Analysis Views to filter data. For example, to see only equities, you can filter by asset class.



Analysis View Filters (In-App)

> **Note**
>
> Date Filters are not currently supported.

Filter Parameters

PARAMETER	DESCRIPTION	EXAMPLE
`attribute`	The instance of the portfolio query attribute to be filtered on. String.	`"asset_class"`
`type`	Specifies the type of filter to be applied, which is based on the output type of the attribute. String. Supported Values: - `discrete` - `number`	`"discrete"`
`operator`	Specifies the operation of the filter. String. Supported Values (`discrete`): - `include` - `exclude` Supported Values (`number`): - `range` - `rank`	`"include"`
`values`	List of String values to include or exclude. [String]	`["Equity", "Fixed Income"]`
`ranges`	List of to / from pairs. Required for `type: number` , `operator: range`	`[{"from": 0.01, "to": 10000}, {"from": -10000, "to": -0.01}]`
`rank_order`	Returns either the top or bottom results of the rank filter operation. String. Required for `type: number` , `operator: rank` Supported Values: - `top` - `bottom`	`"top"`
`rank_value`	The # of values to return in the rank filter operation. Number. Required for `type: number` , `operator: rank`	`10`
`grouping_attribute`	Narrow the data according to the values of aggregated positions. String. Optional for number.	`"asset_class"`
`unassigned_account_fees`	Set to include or exclude unassigned account fees. Boolean. Fees are “unassigned” when the results do not include the asset they’re associated with. Optional for discrete. Default is `true` for inclusion filters, `false` for exclusion.	`true`

Example:

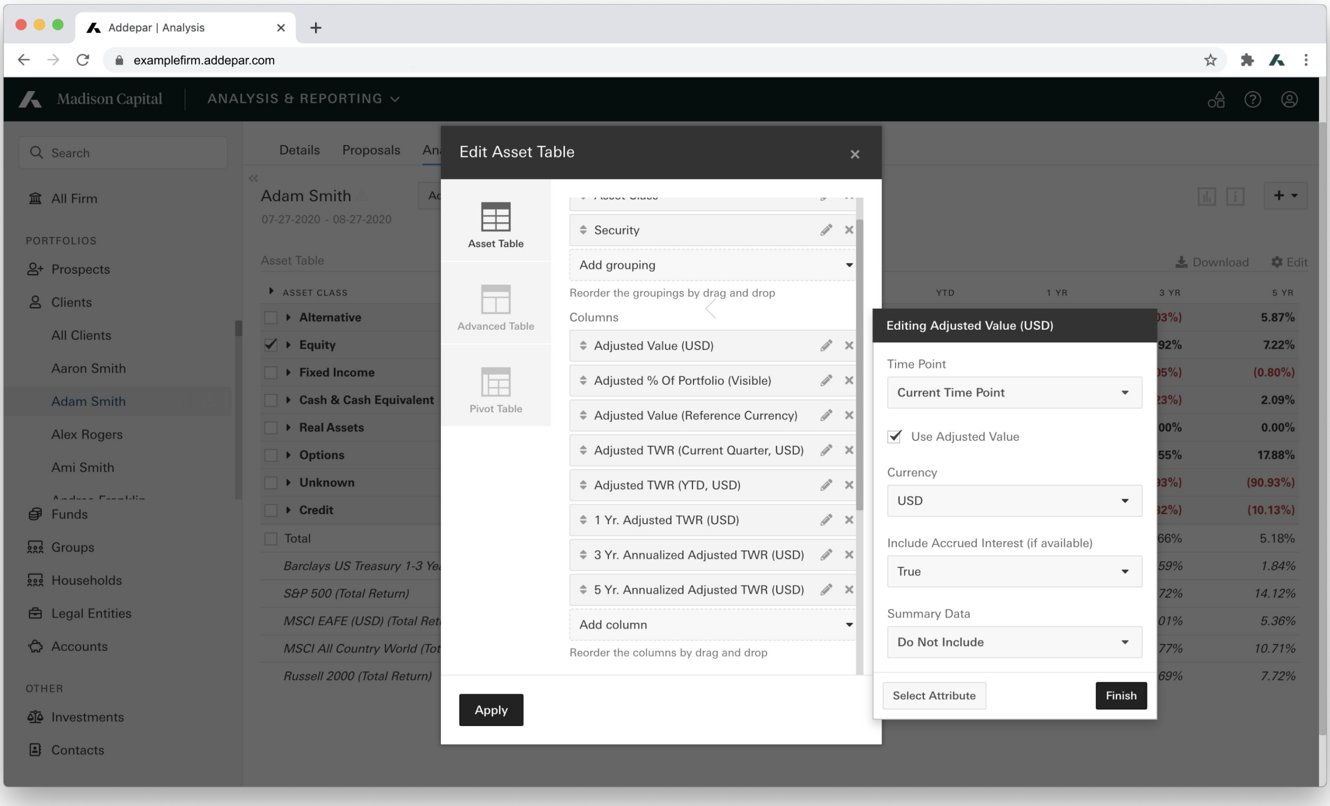
REQUEST RESPONSE

```
POST https://examplefirm.addepar.com/api/v1/portfolio/query

{
  "data":{
    "type":"portfolio_query",
    "attributes":{
      "columns":[
        {
          "key":"cost_basis"
        }
      ],
      "groupings":[
        {
          "key":"holding_account"
        }
      ],
      "filters":[
        {
          "attribute":"asset_class",
          "type":"discrete",
          "operator":"include",
          "values":[
            "Equity",
            "Fixed Income"
          ]
        },
        {
          "attribute":{
            "key":"investment_type"
          },
          "type":"discrete",
          "operator":"exclude",
          "values":[
            "Hedge Fund"
          ]
        }
      ],
      "portfolio_type":"GROUP",
      "portfolio_id":9559,
      "start_date":"2018-06-30",
      "end_date":"2018-09-30"
    }
  }
}
```

Arguments

Addepar uses arguments or parameters to modify the settings of a calculation. Some examples are Currency and Adjusted Value for the Value attribute.



Adjusted Value (In-App)

Example:

REQUEST RESPONSE

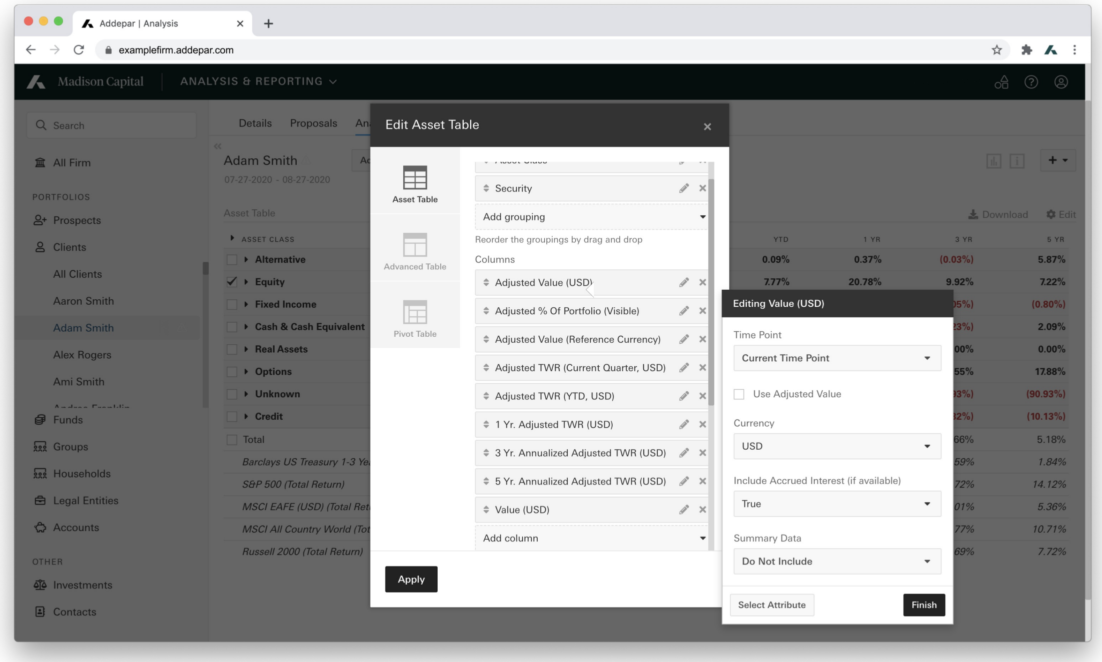
```
POST https://examplefirm.addepar.com/api/v1/portfolio/query

{
  "data":{
    "type":"portfolio_query",
    "attributes":{
      "columns":[
        {
          "key":"value",
          "arguments":{
            "adjusted":true
          }
        }
      ],
      "groupings":[
        "asset_class"
      ],
      "portfolio_type":"FIRM",
      "portfolio_id":1,
      "start_date":"2020-02-01",
      "end_date":"2020-06-01"
    }
  }
}
```

Time Arguments

Configuration options that are available for single `time_point` or multiple `time period`, time-dependent attributes, such as TWR.

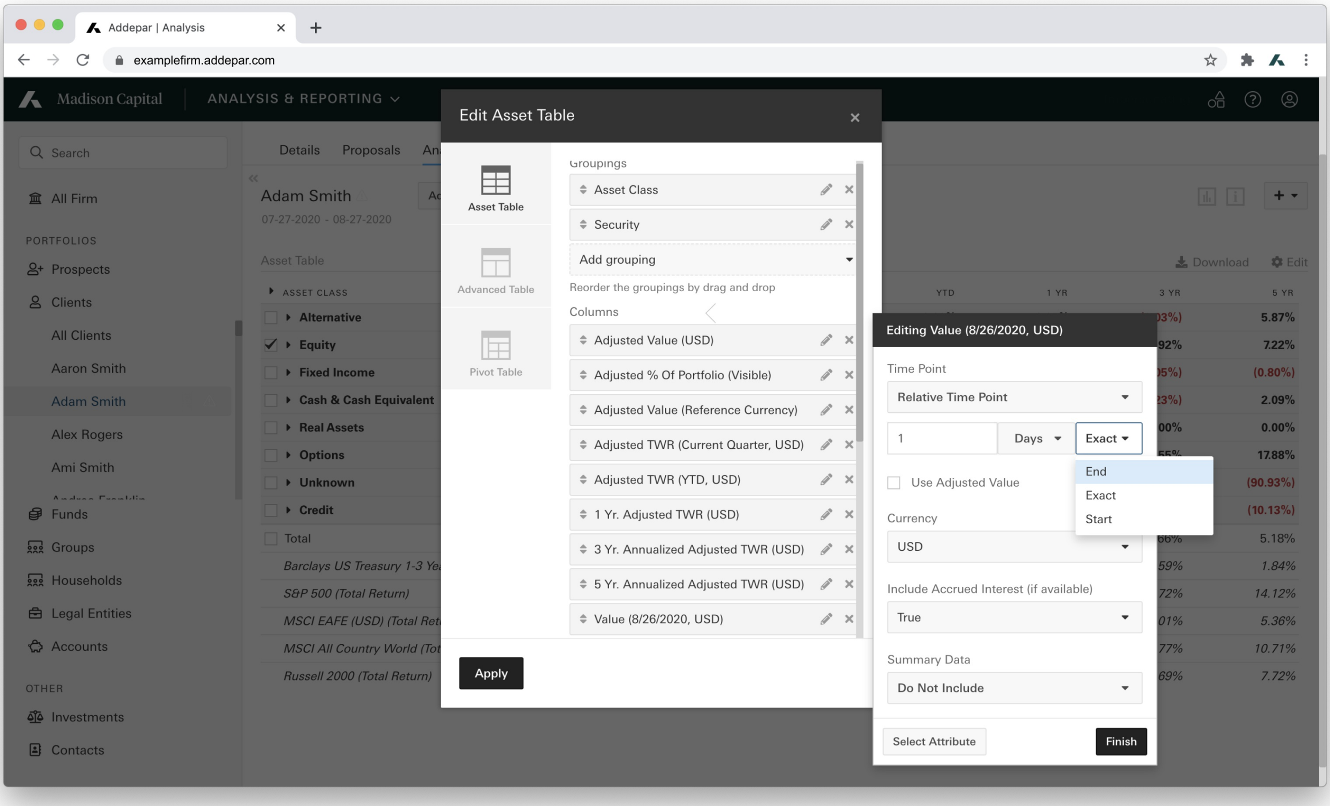
Time Point Argument Parameters:



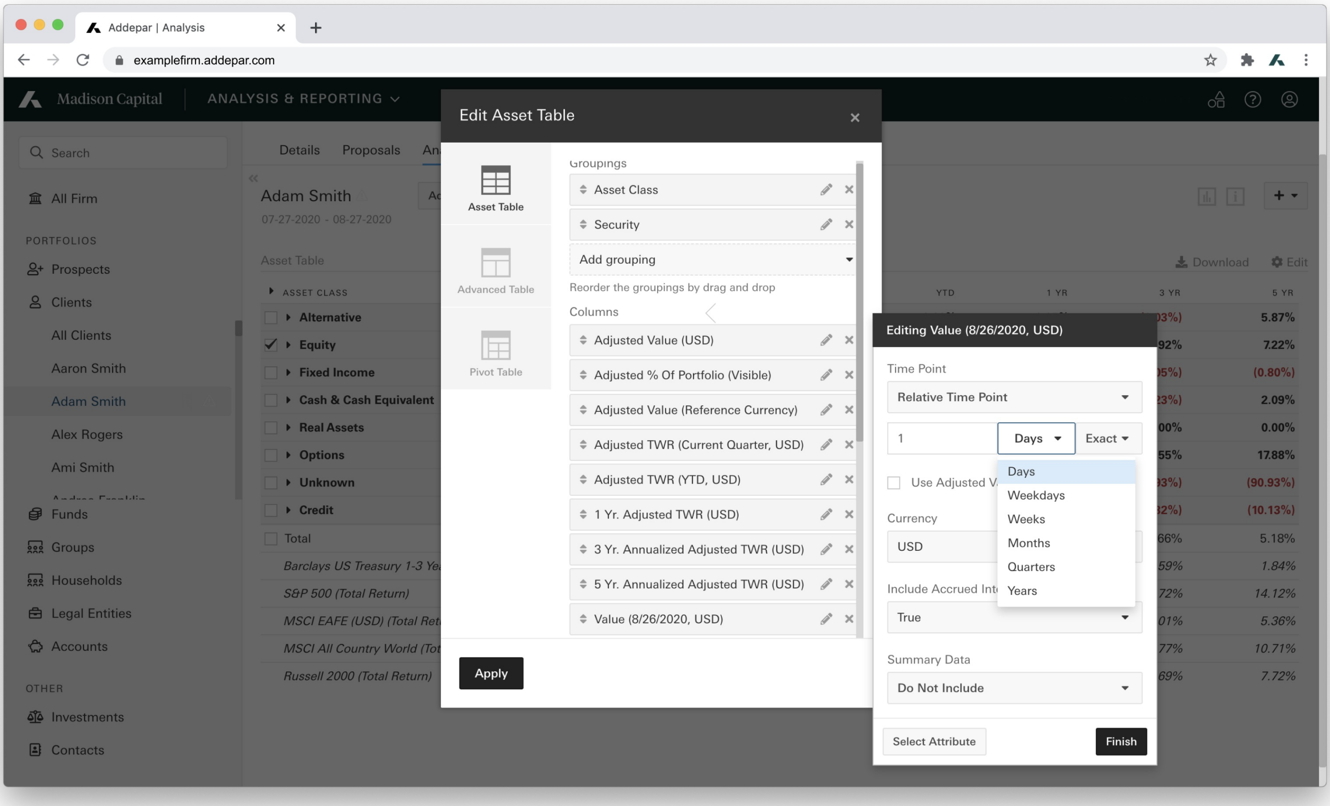
Time-Point Arguments (In-App)

PARAMETER	DESCRIPTION	EXAMPLE
current (default)	Current Time Point.	`"time_point": "current"`
P later (<rounding_type>)	Future Time Point.	`"time_point": "P2M later (exact)"`
inception	Inception Time Point.	`"time_point": "inception"`
Not supported	Performance Time Point.	N/A
P ago (<rounding_type>)	Relative Time Point.	`"time_point": "P1Q ago (ceiling)"`
starting	Starting Time Point.	`"time_point": "starting"`
<date:YYYY-MM-DD>	Static Time Point.	`"time_point": "2019-12-31"`
P inception (<rounding_type>)	Time Point From Inception.	`"time_point": "P3Y inception (floor)"`

Interval & Rounding Legend:



Rounding Values (In-App)



Intervals (In-App)

- ▸ interval values
- ▸ rounding_types values

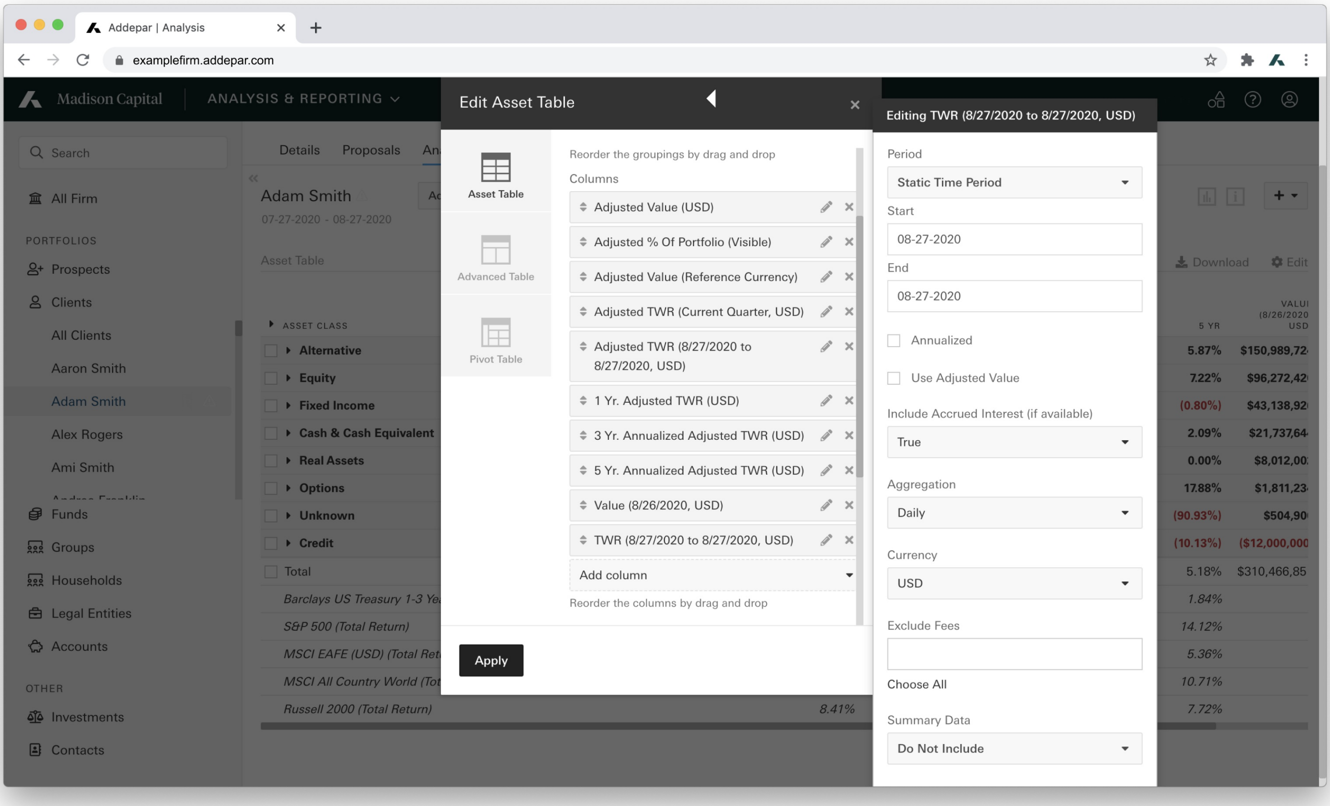
Example:

REQUEST RESPONSE

```
POST https://examplefirm.addepar.com/api/v1/portfolio/query

{
  "data":{
    "type":"portfolio_query",
    "attributes":{
      "columns":[
        {
          "key":"value",
          "arguments":{
            "adjusted":true,
            "time_point":"2019-12-31"
          }
        }
      ],
      "groupings":[
        {
          "key":"asset_class"
        }
      ],
      "portfolio_type":"firm",
      "portfolio_id":1,
      "start_date":"2018-06-30",
      "end_date":"2020-07-01"
    }
  }
}
```

Time Period Argument Parameters:



Time Period (In-App)

PARAMETER	DESCRIPTION	EXAMPLE
current (default)	Current Time Period.	`"period": "current"`
<time_point> to <time_point>	Custom Time Period.	`"period": "P2M ago (exact) to 2020-06-30"`
inception to start	Inception to Current Start Date.	`"period": "inception to start"`
relative P	Relative Time Period.	`"period": "relative P5Y"`
since inception	Since Inception Time Period.	`"period": "since inception"`
<date:YYYY-MM-DD> to <date:YYYY-MM-DD>	Static Time Period.	`"period": "2019-12-31 to 2020-03-31"`
trailing P	Trailing Time Period.	`"period": "trailing P5Y"`

Interval & Rounding Legend:

▸ interval values

▸ rounding_types values

▸ time_point values

Example:

REQUEST RESPONSE

```
POST https://examplefirm.addepar.com/api/v1/portfolio/query

{
  "data":{
    "type":"portfolio_query",
    "attributes":{
      "columns":[
        {
          "key":"time_weighted_return",
          "arguments":{
            "period":"trailing P5Y"
          }
        }
      ],
      "groupings":[
        {
          "key":"asset_class"
        }
      ],
      "portfolio_type":"FIRM",
      "portfolio_id":1,
      "start_date":"2018-06-30",
      "end_date":"2018-09-30"
    }
  }
}
```

What's Next

ADDEPAR

Addepar is a wealth management platform that specializes in data aggregation, analytics and performance reporting.

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